



Derivatives Matched Trades Report

Report for 10/01/2012

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
12:50:37	ALBI On 02-Feb-12			Index Future	1	210,000	0.00	Client	Sell
12:50:37	ALBI On 02-Feb-12			Index Future	1	150,000	0.00	Client	Buy
12:53:53	ALBI On 02-Feb-12			Index Future	1	60,000	0.00	Client	Buy
Total for ALBI Index Future					3	420,000	0.00		
16:45:08	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Member	Buy
16:45:08	JIBAR FUTURE 18-Dec-13			Jibar Tradeable Future	1	50,000,000	0.00	Client	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	100,000,000	0.00		
12:04:40	R157 On 02-Feb-12			Bond Future	1	9,500,000	0.00	Client	Sell
12:04:40	R157 On 02-Feb-12			Bond Future	1	9,500,000	119,845.77	Member	Buy
Total for R157 Bond Future					2	19,000,000	119,845.77		
16:25:27	R186 On 02-Feb-12			Bond Future	1	1,800,000	21,073.71	Member	Buy
16:25:27	R186 On 02-Feb-12			Bond Future	1	200,000	0.00	Client	Sell
16:29:26	R186 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
Total for R186 Bond Future					3	3,600,000	21,073.71		
16:25:27	R203 On 02-Feb-12			Bond Future	1	1,600,000	17,041.06	Member	Buy
16:25:27	R203 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
Total for R203 Bond Future					2	3,200,000	17,041.06		
16:25:27	R204 On 02-Feb-12			Bond Future	1	1,600,000	16,307.91	Member	Buy
16:25:27	R204 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
Total for R204 Bond Future					2	3,200,000	16,307.91		
12:03:30	R207 On 02-Feb-12			Bond Future	1	1,400,000	0.00	Member	Sell
12:03:30	R207 On 02-Feb-12			Bond Future	1	1,400,000	13,403.62	Client	Buy
Total for R207 Bond Future					2	2,800,000	13,403.62		
11:43:28	R208 On 02-Feb-12			Bond Future	1	600,000	0.00	Member	Sell
11:43:28	R208 On 02-Feb-12			Bond Future	1	600,000	5,619.95	Client	Buy
16:25:27	R208 On 02-Feb-12			Bond Future	1	1,700,000	15,945.68	Member	Buy
16:25:27	R208 On 02-Feb-12			Bond Future	1	100,000	0.00	Client	Sell
16:30:24	R208 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
Total for R208 Bond Future					5	4,600,000	21,565.63		
16:25:27	R209 On 02-Feb-12			Bond Future	1	1,600,000	12,068.41	Member	Buy
16:25:27	R209 On 02-Feb-12			Bond Future	1	1,600,000	0.00	Client	Sell
Total for R209 Bond Future					2	3,200,000	12,068.41		
Grand Total for all Instruments					23	140,020,000	221,306.11		